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**SYSTEM AND METHOD FOR ON-LINE ADAPTIVE PREDICTION USING
DYNAMIC MANAGEMENT OF MULTIPLE SUB-MODELS**

Abstract of the Disclosure

Predictive models are widely used for tasks in many domains. The present invention addresses the problem of prediction of non-stationary processes by dynamically managing multiple models. The system comprises a model assessor, a model adapter, a plurality of sub-models, a plurality of model combiner functions, training data that is used to estimate model parameters, and test data that is used to test for change points. Two processes are described, one for handling data updates and another that addresses prediction requests.

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